



JOHANNESBURG STOCK EXCHANGE

Currency Derivatives

CURRENCY FUTURES DAILY TRADE INFORMATION FOR 03-November-2016

DATE	CONTRACT		OPEN INT	MTM	PREV MTM	HIGH	LOW	DAILY VOLUME		CUMULATIVE VOLUME	
Future											
Dec 2016	CAGZ	Future	20,000	834.7905	825.9244	0.0000	0.0000	0	0.00		
			<u>20,000</u>					<u>0.00</u>	<u>0.00</u>	<u>20 000.00</u>	<u>7 214 600.00</u>
		Total	20,000					0.00	0.00	20 000.00	7 214 600.00
Future											
Nov 2016	DACR	Future	435	1.9865	1.9926	0.0000	0.0000	0	0.00		
			<u>435</u>					<u>0.00</u>	<u>0.00</u>	<u>435.00</u>	<u>9 090 195.00</u>
		Total	435					0.00	0.00	435.00	9 090 195.00
Future											
Nov 2016	DAEU	Future	34	14.9219	14.9972	0.0000	0.0000	0	0.00		
Nov 2016	DAEU	Future	500	14.9322	15.0074	0.0000	0.0000	0	0.00		
			<u>534</u>					<u>0.00</u>	<u>0.00</u>	<u>105 113.00</u>	<u>1 333 859 044.80</u>
		Total	534					0.00	0.00	394 713.00	1 333 859 044.80
Future											
Dec 2016	DAGB	Future	35	16.7847	16.6228	0.0000	0.0000	0	0.00		
Dec 2016	DAGB	Future	14	16.8376	16.6761	0.0000	0.0000	0	0.00		
Jan 2017	DAGB	Future	2	17.0152	16.8496	0.0000	0.0000	0	0.00		
Apr 2017	DAGB	Future	73	17.3211	17.1522	0.0000	0.0000	0	0.00		
			<u>124</u>					<u>0.00</u>	<u>0.00</u>	<u>50 934.00</u>	<u>833 924 785.80</u>
		Total	124					0.00	0.00	242 047.00	833 924 785.80
Future											
Nov 2016	DAUS	Future	288	13.4220	13.4433	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	Future	700	13.4213	13.4509	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	Future	2,120	13.4327	13.4637	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	Future	1,000	13.4355	13.4665	0.0000	0.0000	0	0.00		
Nov 2016	DAUS	Future	6,970	13.4690	13.4994	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	250	13.5108	13.5406	0.0000	0.0000	0	0.00		

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Dec 2016	DAUS	Future	251	13.5136	13.5434	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	94	13.5164	13.5462	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	720	13.5331	13.5627	0.0000	0.0000	0	0.00		
Dec 2016	DAUS	Future	790	13.5553	13.5848	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	2,000	13.5720	13.6014	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	70	13.6219	13.6505	0.0000	0.0000	0	0.00		
Jan 2017	DAUS	Future	74	13.6425	13.6712	0.0000	0.0000	0	0.00		
Apr 2017	DAUS	Future	70	13.8539	13.8826	0.0000	0.0000	0	0.00		
Jul 2017	DAUS	Future	70	14.0951	14.1237	0.0000	0.0000	0	0.00		
Oct 2017	DAUS	Future	334	14.3449	14.3722	0.0000	0.0000	0	0.00		
			<u>15,801</u>					<u>0.00</u>	<u>0.00</u>	<u>4 470 143.00</u>	<u>50 024 963 614.10</u>

Option

Nov 2016	DAUS	14.95 Put	8,695	1529.0055	1508.2435	0.0000	0.0000	0	0.00
Nov 2016	DAUS	16.36 Call	8,695	0.0816	0.1037	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.60 Call	20,000	112.3152	119.5062	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.75 Call	10,000	72.7310	78.0251	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.80 Call	50,000	62.5512	67.3388	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.00 Call	20,000	33.3790	36.6074	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.10 Call	10,000	24.6516	26.7370	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.15 Call	50,000	21.4329	22.8599	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.25 Call	30,000	16.2520	16.6792	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.40 Call	20,000	10.8334	10.3697	0.0000	0.0000	0	0.00
Nov 2016	DAUS	14.80 Call	20,000	3.9426	2.9482	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.26 Put	9,615	133.6309	129.2464	0.0000	0.0000	0	0.00
Nov 2016	DAUS	15.60 Put	9,615	2163.7144	2132.9378	0.0000	0.0000	0	0.00
Nov 2016	DAUS	17.09 Call	9,615	0.8708	1.3859	0.0000	0.0000	0	0.00
Nov 2016	DAUS	11.80 Put	250	2.8684	2.6653	0.0000	0.0000	0	0.00
Nov 2016	DAUS	13.50 Put	150	287.6062	282.6299	0.0000	0.0000	0	0.00
Nov 2016	DAUS	19.40 Call	400	0.0476	0.0388	0.0000	0.0000	0	0.00
Dec 2016	DAUS	13.75 Call	15,000	217.0587	239.3582	0.0000	0.0000	0	0.00
Dec 2016	DAUS	13.60 Put	7,000	383.8046	378.5487	0.0000	0.0000	0	0.00
Dec 2016	DAUS	14.35 Call	7,000	92.2640	105.0081	0.0000	0.0000	0	0.00
Dec 2016	DAUS	14.75 Put	5,000	1306.8031	1285.7745	0.0000	0.0000	0	0.00
Jan 2017	DAUS	13.95 Put	2,000	687.9236	672.5407	0.0000	0.0000	0	0.00
Jan 2017	DAUS	16.17 Call	2,000	43.2256	45.9276	0.0000	0.0000	0	0.00
Jan 2017	DAUS	14.28 Call	5,000	262.0154	270.9953	0.0000	0.0000	0	0.00
Jan 2017	DAUS	14.10 Put	1,000	808.1562	2104.8571	0.0000	0.0000	0	0.00
Jan 2017	DAUS	15.89 Call	1,000	74.7192	1070.6302	0.0000	0.0000	0	0.00
Jan 2017	DAUS	13.80 Put	1,000	609.7348	591.4149	0.0000	0.0000	0	0.00
Jan 2017	DAUS	14.41 Call	1,000	264.5938	269.9177	0.0000	0.0000	0	0.00
Apr 2017	DAUS	13.95 Put	1,000	780.1700	759.9985	0.0000	0.0000	0	0.00
Apr 2017	DAUS	17.02 Call	1,000	131.1958	131.1552	0.0000	0.0000	0	0.00

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Apr 2017	DAUS	13.80 Put	1,000	699.7545	680.9154	0.0000	0.0000	0	0.00	
Apr 2017	DAUS	14.10 Put	1,000	882.7848	861.5273	0.0000	0.0000	0	0.00	
Apr 2017	DAUS	15.06 Call	1,000	386.2045	388.7979	0.0000	0.0000	0	0.00	
Apr 2017	DAUS	16.67 Call	1,000	169.9971	168.3082	0.0000	0.0000	0	0.00	
Jul 2017	DAUS	13.95 Put	1,000	835.6163	818.0945	0.0000	0.0000	0	0.00	
Jul 2017	DAUS	17.98 Call	1,000	215.8194	214.2388	0.0000	0.0000	0	0.00	
			332,035					0.00	0.00	10 113 587.00
		Total	347,836					0.00	0.00	14 583 730.00
Future										50 024 963 614.10
Dec 2016	EUUS	Future	72	1.1100	1.1132	0.0000	0.0000	0	0.00	
			72					0.00	0.00	338 542.00
		Total	72					0.00	0.00	3 831 383 946.00
Future										3 831 383 946.00
Dec 2016	ZAAD	Future	13,011	10.3723	10.3895	10.4390	10.4390	116	1,207,360.00	
Mar 2017	ZAAD	Future	11,024	10.5223	10.5390	0.0000	0.0000	0	0.00	
Jun 2017	ZAAD	Future	91	10.6966	10.7142	0.0000	0.0000	0	0.00	
			24,126					116.00	1,207,360.00	2 998 124.00
		Total	24,126					116.00	1,207,360.00	25 030 051 811.80
Future										25 030 051 811.80
Dec 2016	ZACA	Future	5,806	10.1085	10.1148	0.0000	0.0000	58	586,658.40	
			5,806					58.00	586,658.40	67 932.00
		Total	5,806					58.00	586,658.40	635 340 241.10
Future										635 340 241.10
Dec 2016	ZACR	Future	10	1.9918	1.9977	0.0000	0.0000	0	0.00	
			10					0.00	0.00	109 754.00
		Total	10					0.00	0.00	2 502 692 756.00
Future										2 502 692 756.00
Dec 2016	ZAEU	Future	54,088	15.0153	15.0917	15.1379	15.0473	3,355	50,502,930.60	
Mar 2017	ZAEU	Future	27,113	15.3236	15.3991	0.0000	0.0000	199	3,081,500.00	
Jun 2017	ZAEU	Future	77,407	15.6830	15.7596	0.0000	0.0000	0	0.00	
			158,608					3,554.00	53,584,430.60	9 663 742.00
		Total	158,608					3,554.00	53,584,430.60	133 484 288 715.70
Option										
Dec 2016	ZAEU	16.50 Call	450	73.9409	84.3934	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	16.90 Put	2,961	1927.9209	1859.6219	0.0000	0.0000	0	0.00	
Dec 2016	ZAEU	21.90 Call	2,961	0.2012	0.1858	0.0000	0.0000	0	0.00	
Mar 2017	ZAEU	14.30 Put	1,000	234.3417	218.9690	0.0000	0.0000	0	0.00	

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Mar 2017	ZAEU	14.80 Call	500	934.5862	984.4943	0.0000	0.0000	0	0.00
Mar 2017	ZAEU	17.17 Call	1,000	213.8875	230.5466	0.0000	0.0000	0	0.00
			8,872					0.00	0.00
		Total	167,480					3,554.00	53,584,430.60
									14 451 383.00
									133 484 288 715.70
Future									
Dec 2016	ZAFR	Future	2,011	13.9126	14.0067	0.0000	0.0000	0	0.00
			2,011					0.00	0.00
		Total	2,011					0.00	0.00
									564 355.00
									5 893 776 632.70
Future									
Dec 2016	ZAGB	Future	51,289	16.8535	16.6918	17.0100	16.8166	13,442	227,290,922.70
Mar 2017	ZAGB	Future	8,276	17.1634	16.9961	17.2213	17.1672	117	2,013,972.40
Jun 2017	ZAGB	Future	20,028	17.5212	17.3507	17.5100	17.5100	50	875,500.00
			79,593					13,609.00	230,180,395.10
									6 928 416.00
									113 965 458 828.70
Option									
Dec 2016	ZAGB	15.89 Put	525	118.5209	157.2472	0.0000	0.0000	0	0.00
Dec 2016	ZAGB	16.76 Call	525	531.5794	455.8817	0.0000	0.0000	0	0.00
Dec 2016	ZAGB	16.76 Put	1,050	438.0794	524.0817	0.0000	0.0000	0	0.00
Dec 2016	ZAGB	17.13 Put	4,885	655.3309	760.9890	0.0000	0.0000	0	0.00
Dec 2016	ZAGB	17.30 Call	656	323.0080	274.2790	0.0000	0.0000	0	0.00
Dec 2016	ZAGB	17.30 Put	525	769.5080	882.4790	0.0000	0.0000	0	0.00
Dec 2016	ZAGB	17.40 Call	500	293.7592	248.9899	0.0000	0.0000	0	0.00
Dec 2016	ZAGB	17.80 Put	800	1145.7479	1275.7484	0.0000	0.0000	0	0.00
Dec 2016	ZAGB	18.00 Put	1,000	1309.5004	1445.1328	0.0000	0.0000	0	0.00
Dec 2016	ZAGB	19.39 Call	525	38.4284	31.2023	0.0000	0.0000	0	0.00
Dec 2016	ZAGB	21.41 Put	4,885	4569.1756	4730.6037	0.0000	0.0000	0	0.00
Dec 2016	ZAGB	24.46 Call	4,885	0.6552	0.5197	0.0000	0.0000	0	0.00
			20,761					0.00	0.00
		Total	100,354					13,609.00	230,180,395.10
									8 677 729.00
									113 965 458 828.70
Future									
Dec 2016	ZAHK	Future	16,430	1.7449	1.7487	0.0000	0.0000	0	0.00
Mar 2017	ZAHK	Future	3,500	1.7750	1.7788	0.0000	0.0000	0	0.00
			19,930					0.00	0.00
		Total	19,930					0.00	0.00
									56 677.00
									1 060 468 026.00
Future									
Dec 2016	ZAJY	Future	14,596	0.1314	0.1316	0.0000	0.0000	2,047	27,188,254.00
			14,596					2,047.00	27,188,254.00
		Total	14,596					2,047.00	27,188,254.00
									879 334.00
									9 733 521 482.50

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Future											
Dec 2016	ZAKS	Future	1,382	0.1322	0.1324	0.0000	0.0000	0	0.00		
			<u>1,382</u>					<u>0.00</u>	<u>0.00</u>	<u>24 363.00</u>	<u>336 346 550.00</u>
		Total	1,382					0.00	0.00	24 363.00	336 346 550.00
Future											
Dec 2016	ZANZ	Future	75	9.8967	9.8774	0.0000	0.0000	0	0.00		
			<u>75</u>					<u>0.00</u>	<u>0.00</u>	<u>144 025.00</u>	<u>1 101 968 190.00</u>
		Total	75					0.00	0.00	164 025.00	1 101 968 190.00
Future											
Dec 2016	ZASD	Future	153	9.7734	9.8059	0.0000	0.0000	0	0.00		
			<u>153</u>					<u>0.00</u>	<u>0.00</u>	<u>8 583.00</u>	<u>87 643 864.10</u>
		Total	153					0.00	0.00	8 583.00	87 643 864.10
Future											
Dec 2016	ZAUM	Future	361	13.5275	13.5572	13.6200	13.6200	23	31,338,600.00		
Mar 2017	ZAUM	Future	91	13.7506	13.7794	0.0000	0.0000	0	0.00		
Jun 2017	ZAUM	Future	56	14.0102	14.0389	0.0000	0.0000	0	0.00		
			<u>508</u>					<u>23.00</u>	<u>31,338,600.00</u>	<u>133 066.00</u>	<u>150 450 404 950.00</u>
		Total	508					23.00	31,338,600.00	137 589.00	150 450 404 950.00
Future											
Dec 2016	ZAUS	Future	412,970	13.5275	13.5572	13.6579	13.5000	51,876	705,013,587.70		
Mar 2017	ZAUS	Future	107,904	13.7506	13.7794	13.8621	13.8276	352	4,870,454.60		
Jun 2017	ZAUS	Future	150,987	14.0102	14.0389	14.1187	14.1123	550	7,762,085.00		
Sep 2017	ZAUS	Future	4,100	14.2518	14.2797	0.0000	0.0000	0	0.00		
Dec 2017	ZAUS	Future	670	14.5426	14.5710	0.0000	0.0000	0	0.00		
Mar 2018	ZAUS	Future	70	14.8929	14.9215	0.0000	0.0000	0	0.00		
Jun 2018	ZAUS	Future	70	15.2431	15.2719	0.0000	0.0000	0	0.00		
			<u>676,771</u>					<u>52,778.00</u>	<u>717,646,127.30</u>	<u>124 323 415.00</u>	<u>1 396 571 330 070.30</u>
Option											
Dec 2016	ZAUS	11.80 Put	250	10.5342	11.2184	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	12.59 Put	2,800	61.6379	63.6497	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	12.75 Put	25,850	89.9213	91.2935	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.00 Put	169,785	154.4786	154.1374	0.0000	0.0000	22,100	0.00		
Dec 2016	ZAUS	13.22 Put	725	234.2256	231.6330	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.34 Call	2,800	474.1916	499.7759	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.34 Put	7,800	286.6916	282.5759	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.35 Put	4,500	291.3498	287.1000	0.0000	0.0000	0	0.00		
Dec 2016	ZAUS	13.40 Put	3,000	315.2970	310.3566	0.0000	0.0000	0	0.00		

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Dec 2016	ZAUS	13.48 Put	9,347	355.8690	349.7744	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.50 Put	26,886	366.4401	360.0482	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.70 Call	1,230	312.3698	332.8612	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.70 Put	2,000	484.8698	475.6612	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.75 Put	12,000	517.2312	507.3272	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	13.77 Put	19,800	530.4339	520.2496	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.00 Call	23,025	219.5482	235.9274	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.00 Put	88,460	692.0482	678.7274	0.0000	0.0000	300	0.00
Dec 2016	ZAUS	14.05 Call	300	206.8744	222.5969	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.08 Call	5,000	199.6116	214.9445	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.09 Call	1,200	197.2454	212.4507	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.10 Put	2,800	767.4065	752.7847	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.12 Put	800	782.8110	767.9351	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.18 Call	4,200	177.1493	191.2247	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.20 Call	500	172.9630	186.7953	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.20 Put	2,000	845.4630	829.5953	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.25 Call	2,000	162.9232	176.1541	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.25 Put	7,000	885.4232	868.9541	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.30 Put	3,100	925.8173	908.8675	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.33 Put	5,000	950.3213	933.0907	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.34 Call	1,400	146.0343	158.4085	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.40 Call	26,120	135.7458	147.5722	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.45 Put	20,000	1050.2253	1031.9062	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Call	1,200	120.1789	131.1282	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.50 Put	42,649	1092.6789	1073.9282	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.51 Put	1,000	1101.2240	1082.3879	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.60 Call	20,000	106.4068	116.5288	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.63 Put	5,700	1205.0963	1185.2801	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.66 Put	20,000	1231.4237	1211.3737	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.69 Call	7,150	95.3866	104.8074	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.70 Put	2,000	1266.7361	1246.3825	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.80 Put	56,000	1355.9901	1334.9097	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.82 Call	8,756	81.4981	89.9776	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	14.86 Call	800	77.6587	85.8662	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Call	88,249	65.1395	72.6317	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.00 Put	29,368	1537.6395	1515.4317	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.10 Call	1,500	57.3374	64.3959	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Call	5,000	50.4791	57.1202	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.20 Put	6,985	1722.9791	1699.9202	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.21 Put	3,500	1732.3410	1709.2413	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.28 Call	5,000	45.5973	51.9171	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.40 Call	26,053	39.1623	45.0224	0.0000	0.0000	0	0.00

<u>DATE</u>	<u>CONTRACT</u>		<u>OPEN INT</u>	<u>MTM</u>	<u>PREV MTM</u>	<u>HIGH</u>	<u>LOW</u>	<u>DAILY VOLUME</u>	<u>CUMULATIVE VOLUME</u>
Dec 2016	ZAUS	15.40 Put	31,590	1911.6623	1887.8224	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.48 Call	3,000	35.3982	40.9663	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.50 Put	69,895	2007.0168	1982.8136	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.57 Put	1,400	2074.1079	2049.6607	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.68 Put	63,513	2180.0415	2155.2289	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.80 Put	10,000	2296.2229	2271.0369	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	15.85 Call	2,500	22.2998	26.6654	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Call	52,443	18.5469	22.4936	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.00 Put	32,950	2491.0469	2465.2936	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.11 Call	7,150	16.2243	19.8872	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.31 Call	11,000	12.6982	15.5348	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.47 Put	1,365	2952.8668	2924.9024	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.53 Put	725	3012.1121	2983.8091	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.55 Call	500	9.3734	10.6658	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.69 Put	3,300	3170.3682	3141.3293	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.77 Call	16,000	7.1245	7.4967	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.91 Call	20,000	5.9962	5.9678	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	16.96 Call	5,000	5.6406	5.4973	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.00 Call	51,333	5.3723	5.1464	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.39 Call	2,800	3.3688	2.6758	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.50 Call	63,513	2.9618	2.2175	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.66 Call	15,100	2.3797	1.6714	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	17.69 Call	3,500	2.2597	1.5811	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.00 Call	1,500	1.3128	0.8819	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.06 Call	1,400	1.1798	0.7862	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.10 Call	23,489	1.0983	0.7279	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.12 Call	4,000	1.0596	0.7004	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.89 Call	17,000	0.2547	0.1508	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	18.98 Call	10,000	0.2144	0.1253	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.00 Call	2,310	0.2064	0.1202	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.15 Call	26,053	0.1545	0.0880	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.25 Call	10,303	0.1272	0.0713	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.70 Call	1,365	0.0521	0.0272	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.75 Call	150	0.0471	0.0244	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.81 Call	250	0.0418	0.0214	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	19.95 Call	725	0.0314	0.0158	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.08 Call	750	0.0241	0.0118	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.16 Call	3,300	0.0204	0.0099	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.30 Call	10,000	0.0153	0.0072	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.36 Call	368	0.0135	0.0063	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	20.90 Call	32,200	0.0043	0.0018	0.0000	0.0000	0	0.00
Dec 2016	ZAUS	21.24 Call	5,700	0.0021	0.0008	0.0000	0.0000	0	0.00

<u>DATE</u>	<u>CONTRACT</u>		<u>OPEN INT</u>	<u>MTM</u>	<u>PREV MTM</u>	<u>HIGH</u>	<u>LOW</u>	<u>DAILY VOLUME</u>	<u>CUMULATIVE VOLUME</u>
Dec 2016	ZAUS	21.30 Call	69,895	0.0018	0.0007	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	12.20 Put	250	91.2060	86.6570	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	12.50 Put	1,500	142.3359	136.6205	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.00 Put	91,132	279.5276	269.5079	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	13.50 Put	2,000	497.3559	480.9121	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.10 Put	46,000	853.2517	831.2457	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.30 Call	200	441.9127	447.4263	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.30 Put	30,000	991.3127	968.0263	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.40 Put	45,132	1063.3187	1039.4551	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	14.65 Put	100	1251.9985	1226.6491	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.23 Put	90	1724.5162	1697.5608	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.36 Put	7,160	1834.7839	1807.4757	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.48 Call	30,000	208.6955	209.8997	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.70 Put	6,370	2130.9185	2102.8724	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.74 Put	3,200	2166.4129	2138.2933	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	15.80 Call	180	170.4873	171.0638	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.22 Call	45,132	131.7372	131.7442	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	16.75 Put	1,800	3100.1084	3070.1212	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	17.31 Call	46,000	82.0851	80.9674	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.43 Call	90	46.0007	46.3030	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	18.44 Call	7,160	45.6524	45.9511	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.00 Call	6,370	29.6381	29.7844	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	19.38 Call	3,200	21.9597	22.0420	0.0000	0.0000	0	0.00
Mar 2017	ZAUS	21.42 Call	1,800	4.0540	4.0383	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.83 Put	2,280	753.7128	736.4271	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	13.87 Put	30,000	776.4581	758.8862	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.11 Put	2,850	919.3707	900.2374	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.18 Put	1,400	963.0480	943.5026	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.23 Put	2,000	994.7805	974.9470	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.50 Call	500	683.6955	691.1111	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	14.89 Put	1,297	1452.4997	1429.1643	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.50 Put	150	1928.2010	1903.2152	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Call	2,280	387.3238	390.1963	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.78 Put	3,155	2157.1238	2131.2963	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	15.86 Call	30,000	374.0175	376.6742	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.00 Call	1,000	352.0045	354.3057	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.10 Call	1,400	337.2173	339.2761	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.26 Call	2,850	315.0684	316.7740	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	16.73 Call	2,000	259.4947	260.3404	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.15 Call	1,297	175.6798	174.1785	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	18.65 Call	150	137.5151	138.1658	0.0000	0.0000	0	0.00
Jun 2017	ZAUS	19.71 Call	3,155	78.0255	78.2388	0.0000	0.0000	0	0.00

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Sep 2017	ZAUS	12.75 Put	2,000	331.8472	325.2212	0.0000	0.0000	0	0.00	
Sep 2017	ZAUS	13.00 Put	10,000	419.2314	410.8441	0.0000	0.0000	0	0.00	
Sep 2017	ZAUS	13.40 Put	500	577.6919	0.0000	0.0000	0.0000	500	0.00	
Sep 2017	ZAUS	13.75 Put	2,000	747.1947	731.8351	0.0000	0.0000	0	0.00	
Sep 2017	ZAUS	13.76 Put	960	752.5128	737.0879	0.0000	0.0000	0	0.00	
Sep 2017	ZAUS	14.22 Put	110	1016.2157	997.7614	0.0000	0.0000	0	0.00	
Sep 2017	ZAUS	14.32 Put	110	1077.6075	1058.9660	0.0000	0.0000	0	0.00	
Sep 2017	ZAUS	16.40 Call	960	482.0237	484.1503	0.0000	0.0000	0	0.00	
Sep 2017	ZAUS	16.80 Call	110	422.9085	424.2129	0.0000	0.0000	0	0.00	
Sep 2017	ZAUS	17.00 Call	500	396.8784	0.0000	0.0000	0.0000	500	0.00	
Sep 2017	ZAUS	17.03 Call	110	393.1591	394.0598	0.0000	0.0000	0	0.00	
Sep 2017	ZAUS	18.00 Call	10,000	312.6741	311.1555	0.0000	0.0000	0	0.00	
Jun 2018	ZAUS	13.64 Put	70,530	730.2690	720.1074	0.0000	0.0000	0	0.00	
			<u>2,062,443</u>					<u>23,400.00</u>	<u>0.00</u>	<u>30 049 618.00</u>
		Total	<u>2,739,214</u>					<u>76,178.00</u>	<u>717,646,127.30</u>	<u>154 373 033.00</u>
										<u>0.00</u>
										<u>1 396 571 330 070.30</u>

Grand Total	<u>3,444,646</u>							<u>95,585.00</u>	<u>1 061 731 825.40</u>	<u>205,902,692</u>	<u>1,932,667,637,103.50</u>
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